

Board of Retirement Regular Meeting

Sacramento County Employees' Retirement System

Agenda Item 12 **December 9, 2020 MEETING DATE:** SUBJECT: Monthly Report of Investment Activity -October and November 2020 **Deliberation** Receive SUBMITTED FOR: X Consent ___ and Action and File **RECOMMENDATION** Staff recommends the Board receive and file the report summarizing SCERS' investment activity for October and November 2020. **PURPOSE** This item complies with SCERS' investment policy statement reporting requirements to provide information on new investment activity in connection with SCERS' investment goals and objectives. This item contributes to the effective management and oversight of investment activities. **ATTACHMENT** SCERS' Investment Activity Report for October 2020. SCERS' Investment Activity Report for November 2020. Prepared by: ISI Brian Miller **Investment Officer** Reviewed by: /S/ /S/ Steve Davis Eric Stern Chief Executive Officer Chief Investment Officer

SACRAMENTO COUNTY EMPLOYEES' RETIREMENT SYSTEM Monthly Report of Investment Activity - October 2020

Fund Type	Investment Manager	Fund Name	Fund Type	Fund Size (\$millions)	SCERS Invest (\$millions)	New / Follow On / Add	Notes				
EQUITY											
None											
TOTAL EQUITY				\$0	\$0						
FIXED INCOME											
None											
TOTAL FIXED INCOME				\$0	\$0						
PRIVATE CREDIT											
None											
TOTAL PRIVATE CREDIT				\$0	\$0						
ABSOLUTE RETURN											
None											
TOTAL ABSOLUTE RETUR	TOTAL ABSOLUTE RETURN			\$0	\$0						
PRIVATE EQUITY											
Venture Capital	Canvas Ventures	Canvas Venture Parrtners 3, L.P.	Closed End	\$300	\$20	New					
Venture Capital	Khosla Ventures	Khosla Ventures VII, L.P.	Closed End	\$750	\$20	New					
TOTAL PRIVATE EQUITY				\$1,050	\$40						
REAL ASSETS											
None											
TOTAL REAL ASSETS				\$0	\$0						
OPPORTUNITIES											
None											
TOTAL OPPORTUNITIES				\$0	\$0						
SCERS TOTAL FUNDS			\$1,050	\$40							

Investment Activity Report Oct2020

SACRAMENTO COUNTY EMPLOYEES' RETIREMENT SYSTEM Monthly Report of Investment Activity - November 2020

Fund Type	Investment Manager	Fund Name	Fund Type	Fund Size (\$millions)	SCERS Invest (\$millions)	New / Follow On / Add	Notes
			EQUITY				
None							
TOTAL EQUITY				\$0	\$0		
		FIX	(ED INCOME				
None							
TOTAL FIXED INCOME				\$0	\$0		
		PRI	VATE CREDIT				
None							
TOTAL PRIVATE CREDIT				\$0	\$0		
		ABS	OLUTE RETURN				
None							
TOTAL ABSOLUTE RETUR	N			\$0	\$0		
		PRI	VATE EQUITY				
None							
TOTAL PRIVATE EQUITY				\$0	\$0		
		R	EAL ASSETS				
Value Add nfrastructure	ISQ Capital Advisors	ISQ Global Infrastructure Fund III, LP	Closed End	\$12,000	\$50	New	
TOTAL REAL ASSETS				\$12,000	\$50		
		OP	PORTUNITIES				
None							
TOTAL OPPORTUNITIES				\$0	\$0		
SCERS TOTAL FUNDS	INDS			\$12,000	\$50		

Investment Activity Report Nov2020